

HIMI Index - Ratchet

HIMI Account Number:J00000001

Data Source : Transaction Files

Evaluation Date : 2006-02-28

Evaluation Timing : Trade Date

Ticker	Current Yield	to-Worst (at Disparity Bid)	Price (at Disparity Bid)	DBRS Rating	Average Trading Value	Holdings - bid price	Holdings - weight	Market Value	Modified Duration - YTW
BCE.PR.S	3.6171 %	3.6105 %	0.0000	Pfd-2 (low)	59,011	25.0400	100 %	100,160	18.30
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>3.6171 %</u>	<u>3.6105 %</u>	<u>0.0000</u>		<u>59,011</u>		<u>100 %</u>	<u>100,160</u>	<u>18.30</u>

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HIMI Index - Perpetual (Discount)

HIMI Account Number:J00000009

Data Source : Transaction Files

Evaluation Date : 2006-02-28

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity		Rating	Trading	-	-	Value	Duration
		Bid)			Value	bid	weight		-
						price			YTW
SLF.PR.C	4.5501 %	4.5395 %	-0.0141	Pfd-1 (low)n	953,901	24.4500	33 %	97,800	16.40
MFC.PR.C	4.5455 %	4.5427 %	-0.1356	Pfd-1 (low)	1,228,762	24.7500	33 %	99,000	16.37
IAG.PR.A	4.6278 %	4.6444 %	-0.4143	Pfd-2 (high)n	2,544,886	24.8500	34 %	99,400	16.15
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	4.5746 %	4.5758 %	-0.1890		1,579,678		100 %	296,200	16.30

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HIMI Index - Perpetual (Premium)

HIMI Account Number:J0000007

Data Source : Transaction Files

Evaluation Date : 2006-02-28

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity Bid)	(at Disparity Bid)	Rating	Trading Value	- bid price	- weight	Value	Duration
									YTW
MFC.PR.B	4.6131 %	4.5217 %	-0.1051	Pfd-1(low)n	793,344	25.2000	2 %	100,800	6.77
SLF.PR.A	4.6752 %	4.4830 %	0.0000	Pfd-1(low)n	448,210	25.4000	2 %	101,600	6.78
SLF.PR.B	4.7059 %	4.4888 %	0.0000	Pfd-1(low)n	454,581	25.5000	2 %	102,000	7.11
CM.PR.H	4.6967 %	4.5641 %	-0.4207	Pfd-2(high)n	634,092	25.5500	2 %	102,200	6.71
W.PR.J	5.4560 %	4.7839 %	0.8658	Pfd-2(low)	35,021	25.6600	2 %	102,640	2.27
RY.PR.O	5.3460 %	4.0166 %	1.1766	Pfd-1(low)n	75,552	25.7200	2 %	102,880	0.56
NA.PR.L	4.6996 %	4.4408 %	-1.3474	Pfd-2(high)n	186,664	25.8000	2 %	103,200	6.81
GWO.PR.H	4.6996 %	4.5377 %	0.1010	Pfd-1(low)n	409,337	25.8000	2 %	103,200	7.02
BNS.PR.K	4.6512 %	4.4171 %	-0.0845	Pfd-1(low)n	372,693	25.8000	2 %	103,200	6.78
POW.PR.A	5.4180 %	3.6921 %	0.8533	Pfd-2n	63,452	25.8400	2 %	103,360	0.36
PWF.PR.K	4.7872 %	4.5595 %	-0.1629	Pfd-2(high)n	429,273	25.8500	2 %	103,400	7.08
TD.PR.O	4.6905 %	4.4590 %	0.0000	Pfd-1(low)n	827,896	25.8500	2 %	103,400	7.10
POW.PR.B	5.1344 %	4.5550 %	-0.3514	Pfd-2n	89,227	26.0500	2 %	104,200	4.22
PWF.PR.F	5.0365 %	4.3956 %	-0.9064	Pfd-2(high)n	66,340	26.0600	2 %	104,240	4.25
WN.PR.D	4.9808 %	4.7254 %	-0.0920	Pfd-2(low)	197,190	26.1000	2 %	104,400	6.93
POW.PR.D	4.7874 %	4.4947 %	-0.3527	Pfd-2n	503,368	26.1100	2 %	104,440	7.06
WN.PR.A	5.5513 %	4.7111 %	1.0966	Pfd-2(low)	104,531	26.1200	2 %	104,480	2.65
WN.PR.C	4.9713 %	4.6856 %	-0.5394	Pfd-2(low)	152,883	26.1500	2 %	104,600	6.77
HSB.PR.D	4.7801 %	4.5068 %	0.2195	Pfd-1(low)n	415,530	26.1500	2 %	104,600	7.15
HSB.PR.C	4.8664 %	4.5564 %	-0.3424	Pfd-1(low)n	143,031	26.2000	2 %	104,800	6.80
RY.PR.W	4.6738 %	4.2212 %	-0.7121	Pfd-1(low)n	236,172	26.2100	2 %	104,840	6.68
ENB.PR.A	5.2421 %	-27.1361 %	-0.0376	Pfd-2(low)	41,721	26.2300	2 %	104,920	0.09
W.PR.H	5.1867 %	4.6199 %	-0.2590	Pfd-2(low)	55,451	26.5100	2 %	106,040	5.76
ELF.PR.F	4.9906 %	4.4667 %	-1.6551	Pfd-2(low)n	31,079	26.5500	2 %	106,200	6.32
PWF.PR.H	5.4123 %	4.5988 %	0.0000	Pfd-2(high)n	56,766	26.5600	2 %	106,240	1.75
RY.PR.S	5.7331 %	1.9285 %	1.6596	Pfd-1(low)n	112,805	26.6000	2 %	106,400	0.56
CM.PR.B	5.6264 %	3.7044 %	1.7414	Pfd-2(high)n	257,398	26.6600	2 %	106,640	0.97
PWF.PR.G	5.5326 %	4.2350 %	0.4672	Pfd-2(high)n	52,999	26.6600	2 %	106,640	1.39
GWO.PR.G	4.8762 %	4.3537 %	0.0000	Pfd-1(low)n	237,855	26.6600	2 %	106,640	6.47
CU.PR.A	5.4307 %	4.2334 %	0.0000	Pfd-2	53,575	26.7000	2 %	106,800	1.96
CM.PR.G	5.0354 %	4.4420 %	0.0626	Pfd-2(high)n	272,722	26.8100	2 %	107,240	6.67
POW.PR.C	5.4044 %	4.1861 %	0.0000	Pfd-2n	69,341	26.8300	2 %	107,320	1.74
BNS.PR.J	4.8901 %	4.2195 %	-0.4961	Pfd-1(low)n	122,333	26.8400	2 %	107,360	6.38

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified	
	Bid	(at Bid)	Disparity	Rating	Trading	-	-	Value	Duration	
					Value	bid	weight			YTW
						price				
CM.PR.P	5.1210 %	4.3353 %	-0.1128	Pfd-2 (high)n	143,759	26.8500		2 %	107,400	5.64
CM.PR.C	5.5741 %	3.7343 %	1.0270	Pfd-2 (high)n	192,417	26.9100		2 %	107,640	1.43
TCA.PR.Y	5.1996 %	4.5473 %	-0.5262	Pfd-2 (low)	75,645	53.8500		2 %	107,700	6.53
TCA.PR.X	5.1977 %	4.5028 %	-0.2849	Pfd-2 (low)	100,661	53.8700		2 %	107,740	6.27
PWF.PR.I	5.5556 %	4.2120 %	0.5839	Pfd-2 (high)n	80,353	27.0000		2 %	108,000	2.10
CU.PR.B	5.5556 %	4.0431 %	0.2362	Pfd-2	59,424	27.0000		2 %	108,000	2.19
PWF.PR.E	5.0832 %	4.2370 %	-1.0161	Pfd-2 (high)n	48,500	27.0500		2 %	108,200	5.83
CM.PR.E	5.1661 %	3.9544 %	-0.4427	Pfd-2 (high)n	148,231	27.1000		2 %	108,400	2.55
CM.PR.D	5.3025 %	3.7835 %	-0.0686	Pfd-2 (high)n	120,093	27.1100		2 %	108,440	2.10
BMO.PR.H	4.8767 %	3.9172 %	-1.1447	Pfd-1 (low)n	92,373	27.1700		2 %	108,680	5.94
NA.PR.K	5.3768 %	3.6381 %	-0.0091	Pfd-2 (high)n	103,889	27.2000		2 %	108,800	2.15
CL.PR.B	5.7297 %	1.7031 %	0.7497	Pfd-1 (low)n	44,709	27.2700		2 %	109,080	0.89
MIC.PR.A	5.5556 %	3.3752 %	0.3575	Pfd-1 (low)n	26,119	27.4500		2 %	109,800	1.80
GWO.PR.F	5.3345 %	3.5458 %	-0.0927	Pfd-1 (low)n	45,835	27.6500		2 %	110,600	2.46
Cash								0 %	0	
Dividends Due								0 %	0	
Income Tax Due								0 %	0	
Capital Gains Tax Due								0 %	0	
	<u>5.1364 %</u>	<u>3.5135 %</u>	<u>-0.0078</u>		<u>194,872</u>			<u>100</u>	<u>4,969,400</u>	<u>4.36</u>

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HIMI Index - Interest Bearing

HIMI Account Number:J0000006

Data Source : Transaction Files

Evaluation Date : 2006-02-28

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Bid	Bid)	(at Disparity	Rating	Trading	-	-	Value	Duration
					Value	bid	weight		YTW
						price			
BSD.PR.A	5.8708 %	5.6938 %	-1.3476	Pfd-2	52,639	10.2200	14 %	102,200	7.01
BAM.PR.S	8.0817 %	6.1601 %	1.0715	Pfd-2 (low)	89,657	25.8300	14 %	103,320	0.87
ENB.PR.D	7.5435 %	5.7035 %	0.0783	Pfd-2	129,724	25.8500	14 %	103,400	0.99
FCN.PR.A	6.0328 %	-8.8419 %	-0.9150	Pfd-2	71,505	10.3600	14 %	103,600	0.17
STW.PR.A	5.7361 %	4.9165 %	-0.8643	Pfd-2 (low)	50,181	10.4600	14 %	104,600	1.80
BAM.PR.T	7.9350 %	5.9416 %	0.4683	Pfd-2 (low)	63,964	26.1500	14 %	104,600	1.31
MST.PR.A	6.1905 %	5.2550 %	-0.6265	Pfd-2 (low)	37,512	10.5000	14 %	105,000	3.17
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>6.7701 %</u>	<u>3.5497 %</u>	<u>-0.3040</u>		<u>70,650</u>		<u>100 %</u>	<u>726,720</u>	<u>2.18</u>

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HIMI Index - Split Share

HIMI Account Number:J00000005

Data Source : Transaction Files

Evaluation Date : 2006-02-28

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity)		Rating	Trading	-	-	Value	Duration
		Bid)			Value	bid	weight		-
						price			YTW
ALB.PR.A	4.1946 %	3.2270 %	0.1266	Pfd-2 (low)	6,658,521	25.3300	6 %	101,320	1.05
SXT.PR.A	5.5890 %	-0.8569 %	0.9658	Pfd-2 (low)	39,193	25.5000	6 %	102,000	0.12
TDS.PR.B	4.1537 %	1.5225 %	-0.2089	Pfd-2 (low)	330,312	28.7500	6 %	102,321	0.78
BNA.PR.B	4.7692 %	4.4922 %	-0.0709	Pfd-2	39,391	25.9500	6 %	103,800	7.96
MUH.PR.A	5.2953 %	3.6831 %	0.0550	Pfd-2	39,082	15.5800	6 %	103,872	1.82
PAY.PR.A	5.2824 %	3.7356 %	0.2195	Pfd-1 (low)	40,210	26.0300	6 %	104,120	2.27
FTN.PR.A	5.0384 %	3.6099 %	0.0000	Pfd-2	65,475	10.4200	6 %	104,200	2.57
CVF.PR.A	5.7361 %	-17.2490 %	0.1015	Pfd-2	26,900	26.1500	6 %	104,600	0.09
DFN.PR.A	4.9528 %	3.5214 %	0.0000	Pfd-2	78,906	10.6000	6 %	106,000	3.42
FFN.PR.A	4.9296 %	3.3821 %	-0.0261	Pfd-2	49,636	10.6500	6 %	106,500	3.43
DIV.PR.A	5.4409 %	-37.6152 %	-0.7287	Pfd-2	59,634	26.6500	6 %	106,600	0.09
BNA.PR.A	5.8299 %	-29.8249 %	0.0000	Pfd-2	40,896	26.8000	6 %	107,200	0.09
LFE.PR.A	4.8476 %	3.8565 %	-0.0236	Pfd-2 (low)	74,746	10.8300	6 %	108,300	5.74
PIC.PR.A	5.2720 %	3.7614 %	0.1311	Pfd-2	183,558	16.3600	6 %	109,072	4.10
FTU.PR.A	4.7945 %	3.6618 %	-0.1922	Pfd-2	29,367	10.9500	6 %	109,500	5.75
WFS.PR.A	4.7684 %	3.3641 %	0.0000	Pfd-2	260,068	11.0100	7 %	110,100	4.65
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	5.0578 %	-2.7637 %	0.0190		484,618		100	1,689,505	2.77

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HIMI Index - Op Ret

HIMI Account Number:J00000004

Data Source : Transaction Files

Evaluation Date : 2006-02-28

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Bid	(at Disparity)	(at Disparity)	Rating	Trading	-	-	Value	Duration
		Bid)			Value	bid	weight		YTW
						price			
RY.PR.K	4.5720 %	-4.2544 %	0.0625	Pfd-1(low)	121,286	25.7000	5 %	102,800	0.08
BMO.PR.I	4.6188 %	-4.8143 %	0.1225	Pfd-1(low)n	72,906	25.7100	5 %	102,840	0.08
BMO.PR.G	4.6656 %	-5.2235 %	0.0251	Pfd-1(low)n	70,142	25.7200	5 %	102,880	0.08
CM.PR.R	4.6315 %	3.2544 %	0.0248	Pfd-2(high)n	28,982	26.7300	5 %	106,920	2.12
WN.PR.B	4.7987 %	3.1067 %	0.0540	Pfd-2(low)	53,816	26.8300	5 %	107,320	3.05
MFC.PR.A	3.7963 %	3.1350 %	-0.3556	Pfd-1(low)n	279,743	27.0000	6 %	108,000	8.15
PWF.PR.J	4.3470 %	2.8755 %	-0.5767	Pfd-2(high)n	57,857	27.0300	6 %	108,120	2.13
GWO.PR.E	4.3199 %	2.6618 %	-0.4496	Pfd-1(low)n	83,900	27.2000	6 %	108,800	2.93
CM.PR.A	4.8695 %	2.1111 %	-0.3241	Pfd-2(high)n	53,508	27.2100	6 %	108,840	1.67
PWF.PR.D	4.7602 %	2.3059 %	-0.4048	Pfd-2(high)n	28,017	27.3100	6 %	109,240	1.67
TD.PR.M	4.2480 %	2.5927 %	-0.8194	Pfd-1(low)	85,998	27.6600	6 %	110,640	3.02
BAM.PR.I	4.9639 %	3.2719 %	0.0000	Pfd-2(low)	44,021	27.7000	6 %	110,800	3.11
TD.PR.N	4.1427 %	2.3765 %	-1.0742	Pfd-1(low)n	106,394	27.7600	6 %	111,040	3.02
GWO.PR.X	4.3150 %	2.8351 %	-0.5120	Pfd-1(low)n	115,878	27.8100	6 %	111,240	3.36
BAM.PR.H	5.1616 %	2.7617 %	-0.0082	Pfd-2(low)	89,541	27.8500	6 %	111,400	2.47
ACO.PR.A	5.1303 %	2.6738 %	-0.3989	Pfd-2(low)	40,508	28.0200	6 %	112,080	2.64
BAM.PR.J	4.7838 %	4.1009 %	0.7365	Pfd-2(low)	119,979	28.2200	6 %	112,880	6.65
IGM.PR.A	5.0333 %	2.7850 %	-0.1623	Pfd-2n	161,962	28.5600	6 %	114,240	3.10
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>4.6224 %</u>	<u>1.6577 %</u>	<u>-0.2281</u>		<u>89,891</u>		<u>100</u>	<u>1,960,080</u>	<u>2.77</u>

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HIMI Index - Floater

HIMI Account Number:J00000003

Data Source : Transaction Files

Evaluation Date : 2006-02-28

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Bid	Bid)	(at Disparity	Rating	Trading	-	-	Value	Duration
					Value	bid	weight		-
						price			YTW
BAM.PR.K	3.9096 %	3.9316 %	2.2154 Pfd-2 (low)		121,499	23.5000	24 %	94,000	17.43
BAM.PR.B	3.8831 %	3.9055 %	2.0603 Pfd-2 (low)		115,438	23.6600	24 %	94,640	17.49
TOC.PR.B	3.6114 %	-20.1525 %	-0.1402 Pfd-2 (low)		30,165	25.4400	26 %	101,760	0.09
AL.PR.E	4.9716 %	-56.4604 %	0.2163 Pfd-2 (low)		37,688	26.4000	27 %	105,600	0.10
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>4.1098 %</u>	<u>-18.3681 %</u>	<u>1.0399</u>		<u>74,231</u>		<u>100 %</u>	<u>396,000</u>	<u>8.36</u>

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HIMI Index - F/F

HIMI Account Number: J00000002

Data Source : Transaction Files

Evaluation Date : 2006-02-28

Evaluation Timing : Trade Date

Ticker	Current Yield	Yield-to-Worst	Price	DBRS	Average	Holdings	Holdings	Market	Modified
	Bid	(at Bid)	Disparity	Rating	Trading	-	-	Value	Duration
					Value	bid	weight		-
						price			YTW
BCE.PR.A	5.3369 %	3.3740 %	-0.3339	Pfd-2 (low)	169,232	25.5300	17 %	102,120	18.19
BC.PR.B	5.1370 %	-3.4067 %	-0.6972	Pfd-2	39,011	25.5500	17 %	102,200	0.25
BC.PR.C	5.4199 %	0.6458 %	-0.7355	Pfd-2	63,932	25.6000	17 %	102,400	0.50
BCE.PR.C	5.3891 %	3.5626 %	-0.2424	Pfd-2 (low)	92,099	25.7000	17 %	102,800	17.64
BCE.PR.R	4.3992 %	3.3103 %	-1.1597	Pfd-2 (low)	146,105	25.8000	17 %	103,200	17.92
BCE.PR.Z	5.1443 %	3.1864 %	-0.6316	Pfd-2 (low)	53,877	25.8500	17 %	103,400	1.75
Cash							0 %	0	
Dividends Due							0 %	0	
Income Tax Due							0 %	0	
Capital Gains Tax Due							0 %	0	
	<u>5.1369 %</u>	<u>1.7851 %</u>	<u>-0.6339</u>		<u>94,028</u>		<u>100 %</u>	<u>616,120</u>	<u>9.38</u>

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